1 Homework Assignment 1

Course: "Performance of Networked Systems", November 2024 (Block 2)

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```
[1]: import numpy as np import math import matplotlib.pyplot as plt
```

1.1 I: Planning of cellular telephone networks with video-conferencing services

A mobile operator of a cellular GSM telephone network wants to determine how many base stations are needed to satisfy its customers' Quality of Service (QoS) demands. To this end, the operator wants to determine the maximum size of a cell for which the call-blocking probability is still below some given threshold. Voice telephone calls occur randomly over time and space with rate 20 calls per hour per square kilometer (i.e., km^22), and the call duration is exponentially distributed with average 5.5 minutes. Assume that each voice call requires a single channel to the nearest base station, and that each cell can support five channels in parallel.

To make a proper decision on the number of base stations to be placed to offer good quality to its customers, the operator wants to understand the impact of the cell size (in km2) on the call-blocking probability.

Key Points: - Maximum size of a cell for which call blocking probability is still below some given threshold. - Voice telephone calls occur randomly over time and space (Poisson) - 20 calls per hour per square kilometer (km^2) - Call duration is exponentially distributed with average 5.5 minutes - Voice call requires a single channel to the nearest base station - Each cell supports five channels in parallel - Determine the impact of cell size on call-blocking probability

1.1.1 Exercise 1

Formulate a simple model for the problem: what are your assumptions? Also, introduce the proper notation. Be precise.

Assumptions The **Erlang-B Formula** is a good way of modeling a cellular Global System for Mobile Communication (GSM) given the considerations of the mobile operator: 1. Poisson Call Distribution: Voice telephone calls occur randomly over time and space, making the model a Poisson process of calls such that the interarrival distribution is Exponential and Memoryless $(M/\cdot/\cdot)$ 2. Exponential Call Duration: The call duration is exponentially distributed with an

average of 5.5 minutes, making the service time an Exponential Memoryless Distribution $(\cdot/M/\cdot)$ 3. Finite Channels: Each cell supports five channels in parallel, making the number of channels finite and lacking shared bandwidth since each voice call requires a single full channel $(\cdot/\cdot/5)$ 4. The Erlang-B Formula is Formula is the best choice given the requirements given by the mobile operator M/M/5 5. A Processor Sharing Model is not applicable because the number of channels per cell is limited to 5 instead of being unlimited 6. A Multi-rate Model is not applicable since each voice call requires a single channel without differing call "types" 7. In this case, assume that there is no "waiting-queue", and that calls made when the call queue is full are blocked.

Parameters

N = 5: Number of Channels

A: Area of Cell

 $\lambda = 20$: Calls per hour per square kilometer (Arrival Rate)

 $\lambda_A = \lambda A = 20A$: Calls per hour per $A \text{ km}^2$

 $\beta = 5.5$ minutes = 5.5/60 hours : Average Call Duration

 $\lambda_A \beta$: Traffic intensity in Erlangs for area *A*

```
[2]: N = 5

lamb = 20

beta = 5.5/60
```

Using the Erlang Blocking Formula to determine the blocking probability given the parameters...

$$\frac{\frac{(\lambda_A \beta)^N}{N!}}{1 + \frac{(\lambda_A \beta)^1}{1!} + \frac{(\lambda_A \beta)^2}{2!} + \dots + \frac{(\lambda_A \beta)^N}{N!}}$$
$$\frac{\frac{(\lambda_A \beta)^N}{N!}}{\sum_{k=0}^{N} \frac{(\lambda_A \beta)^k}{k!}}$$

Define the Erlang Blocking Formula as a Function

```
[3]: def ErlangBlockingFormula_A(N, lamb, beta, A):
    lamb_A = lamb * A

    numerator = ((lamb_A * beta)**N)/math.factorial(N)

    denominator = 0
    for i in range(0, N+1):
        denominator += ((lamb_A * beta)**i)/math.factorial(i)

    blockingProbability = numerator/denominator

    return blockingProbability
```

1.1.2 Exercise 2

Give a formula for the call blocking probability in terms of the model parameters (such as the arrival rate, mean call-holding time, number of channels in a cell, size of the cell), and use this formulate calculate the blocking probability for cell size 1.4 km2. And what is the average number of calls blocked per hour?

Parameters

N = 5: Number of Channels

A = 1.4: Area of Cell

 $\lambda = 20$: Calls per hour per square kilometer (Arrival Rate)

 $\lambda_A = \lambda A = 28$: Calls per hour per $A \text{ km}^2$

 $\beta = 5.5 \text{ minutes} = 5.5/60 \text{ hours}$: Average Call Duration

[4]:
$$N = 5$$
 $A = 1.4$
 $lamb = 20$
 $beta = 5.5/60$

Blocking Equation for Cell size of 1.4 km²

$$\frac{\frac{(\lambda_A\beta)^N}{N!}}{\sum_{k=0}^N \frac{(\lambda_A\beta)^k}{k!}}$$

$$\frac{\frac{(\lambda_A\beta)^5}{\sum_{k=0}^N \frac{(\lambda_A\beta)^k}{k!}}}{1+\frac{(\lambda_A\beta)^1}{1!}+\frac{(\lambda_A\beta)^2}{2!}+\frac{(\lambda_A\beta)^3}{3!}+\frac{(\lambda_A\beta)^4}{4!}+\frac{(\lambda_A\beta)^5}{5!}}$$

$$\frac{\frac{(20*1.4*5.5/60)^5}{5!}}{1+\frac{(20*1.4*5.5/60)^3}{1!}+\frac{(20*1.4*5.5/60)^3}{2!}+\frac{(20*1.4*5.5/60)^3}{4!}+\frac{(20*1.4*5.5/60)^5}{5!}}$$

$$\frac{\frac{(77/30)^5}{120}}{1+\frac{77}{30}+\frac{(77/30)^2}{2}+\frac{(77/30)^3}{6}+\frac{(77/30)^4}{24}+\frac{(77/30)^5}{120}}$$

$$\frac{111.39}{1+2.5666+6.58777+16.9086+43.3988+111.39029}$$

$$0.074767\simeq 7.48\% \text{ Blocking Probability}$$

 $0.074767 \cdot 28$ calls per hour $\simeq 2.09$ blocked calls per hour

Code solution for Erlang Blocking Formula for for Cell size of 1.4 km²

```
[5]: blockingProbability = ErlangBlockingFormula_A(N, lamb, beta, A)
print("Blocking probability for N = 5, A = 1.4 is: ", blockingProbability)
```

Blocking probability for N = 5, A = 1.4 is: 0.07476743688460473

1.1.3 Exercise 3

The call blocking probability is said to be insensitive with respect to the distribution of the call duration. What exactly does that mean? Give an example to illustrate this.

The Erlang-B Blocking Probability Formula is considered *insensitive* to service time distribution, meaning that it is valid for non-exponential call duration times such that the call duration β is a measure of the *average* call duration for the current class of communication. Effectively, this means that any distribution of call durations may be used in the formula as long as the Mean of these distributions is the same.

For example, given a Geometric Distribution of call durations, it is possible to calculate the blocking probability of the system using the Erlang-B Formula as long as the Means are equal.

$$E[X] = 5.5 = \frac{1-p}{p}$$

$$5.5 = \frac{1}{p} - 1$$

$$6.5 = \frac{1}{p}$$

$$6.5p = 1$$

$$p = 1/6.5$$

$$p = 2/13, \beta = 5.5$$

So given a geometric distribution with $p = \frac{2}{13}$ and thus an expected value of E[X] = 5.5, the resulting Blocking Probability from the Erlang-B blocking formula is identical to if the average call duration was 5.5 in an Exponential Distribution.

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1.1.4 Exercise 4

Is the call blocking probability also insensitive with respect to the inter-arrival time distribution of the calls? If so, motivate why you think that is the case, and if not so, give a counter-example.

Given the above examination of call duration insensitivity, it might be expected that the interarrival time distribution would also be insensitive as they are both multiplied in the Erlang-B formula together in the same step. However, this assumption would be incorrect as the interrarrival time λ is Poisson distributed such that the system traffic is random in time and space, making it so that the probability of call arrivals at an arbitrary time is the same as the long-run average, making it PASTA.

The call duration distribution also happens to be Poisson, but the unique issue of the inter-arrival parameter occurs when observing the Continuous-Time Markov Chain structure that is the basis for the Erlang Steady-State Solution and thus also the Erlang Blocking Formula. Because the blocking formula is a measure of the probability that the Markov chain is in its final state where-in no other calls can be taken, the probability of blocking is heavily influenced by the distribution of call arrivals such that a highly "bursty" or even a deterministic distribution will cause the blocking probability to fluctuate. This fluctuation in the blocking probability due to a non-Poisson distribution is effectively an arbitrary increase or decrease in call traffic that does not reflect properly in the Erlang-B Formula.

Interestingly, given this understanding of the blocking probability and the Markov Chain, this behavior would theoretically become swapped between call duration distribution and inter-arrival distribution if instead the probability of the system being empty was calculated instead. By determining the probability that no calls are currently being made in the system, the sensitivity would swap and the average call duration would become the parameter that directly affects the probability of the system being empty, making its Poisson distribution important to this new calculation.

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1.1.5 Exercise 5

What happens if the call arrival rate triples, while the average call duration becomes three times as small? Give an intuition for your observation (i.e., do not only look at the formula, but explain why your answers makes sense).

Given the Erlang Blocking Formula with parameter λ call arrival rate and β call duration, the traffic intensity of the system is equal to $\lambda\beta$ such that the value is equivalent to the load on the system. The call duration β is also equivalent to the inverse of the service rate μ such that $\beta = 1/\mu$, making the traffic intensity value a measure of the arrival rate over the service rate.

This product of parameters is measured in "Erlangs" and is present in the Erlang Blocking Formula such that $\frac{(\lambda\beta)^N}{N!}$ is the probability of N servers being bust at the same time. By modifying the parameters such that the arrival rate is tripled 3λ and the call duration is reduced by a factor 3 $\frac{\beta}{3}$, the traffic intensity calculation becomes $\frac{3\lambda\beta}{3}$ which is equivalent to $\lambda\beta$ once again. This makes sense because the the traffic intensity value is a measure of the arrival rate λ , to the service rate μ (equal to the inverse call duration β) – so change in the rate of arrivals can be balanced out by an equivalent change in the rate of service or a decrease in the call duration.

Original Parameters

 λ : Call arrival rate

 β : Call Duration

 $\lambda\beta$: Traffic Intensity

Modified Parameters

 3λ : Call arrival rate tripled

 $\frac{\beta}{3}$: Call Duration three times shorter

$$\frac{3\lambda\beta}{3} = \lambda\beta$$

Blocking Probability Comparison between original parameters and modified parameters

```
[6]: N = 5
A = 1.4
lamb = 20
lamb_ex5 = lamb * 3
beta = 5.5/60
beta_ex5 = beta/3

blockingProbability_ex5 = ErlangBlockingFormula_A(N, lamb_ex5, beta_ex5, A)

print("Blocking probability with original parameters: ", blockingProbability)
print("Blocking probability with modified parameter values: ",⊔

→blockingProbability_ex5)
```

Blocking probability with original parameters: 0.07476743688460473 Blocking probability with modified parameter values: 0.07476743688460473

Next, suppose the service provider wants to offer a new additional service to its customers, video conferencing, in three qualities: (1) low-resolution video conferencing, requiring two parallel channels for each connection, (2) medium-resolution video conferencing, requiring three parallel channels for each connection, and (3) high-resolution video conferencing, requiring four parallel channels for each connection. Video conferencing calls arrive according to a Poisson process with rate 0.7 calls per hour per km^2 , and the conference call duration is exponentially distributed with mean 20 minutes for all high-, medium- and low-resolution call types. 72% of the conference calls require low resolution, 16% require medium resolution, and 12% require high resolution. Recall that each cell has five channels. Call attempts are blocked when there are not enough lines available. Assume throughout that the cell size is $1.4 \, km^2$

Key Points:

4 classes - Voice: 1 channel - Low: 2 channels - Medium: 3 channels - High: 4 channels

Proportion of Video Calls - Low Res: 72% - Medium Res: 16% - High Res: 12%

Video conferencing call arrivals is Poisson distributed: 0.7 calls per hour per km^2

Video conferencing call duration is exponentially distributed: Mean 20 minutes for all call classes.

Each cell has five channels

Call attempts are blocked without enough lines

Cell size is 1.4 km²

Parameters

K = 4: Number of call classes

C = 5: Number of Channels

A = 1.4: Area of Cell

$$n_k = (n_{voice}, n_{low}, n_{medium}, n_{high}): System State$$

$$b_{voice} = 1, b_{low} = 2, b_{medium} = 3, b_{high} = 4$$
: Required Capacity (Effective Bandwidth)

$$p_{low} = 0.72, p_{medium} = 0.16, p_{high} = 0.12$$
 : Probability of video call type

Calls per hour per km²

$$\lambda_{voice} = 20 \cdot 1.4 = 28$$
: Voice Calls per hour per A km^2 (Poisson Arrival Rate)

$$\lambda_{low} + \lambda_{medium} + \lambda_{high} = 0.7$$
: Video Calls per hour per km^2 (Poisson Arrival Rate)

$$\lambda_{low} = 0.7 \cdot A \cdot p_{low} = 0.7 \cdot 1.4 \cdot 0.72 = 0.7056$$
 Video Calls per hour per A km^2

$$\lambda_{medium} = 0.7 \cdot A \cdot p_{medium} = 0.7 \cdot 1.4 \cdot 0.16 = 0.1568$$
 Video Calls per hour per A km^2

$$\lambda_{high} = 0.7 \cdot A \cdot p_{high} = 0.7 \cdot 1.4 \cdot 0.12 = 0.1176$$
 Video Calls per hour per A km^2

Call Duration

 $\beta_{voice} = 5.5 \text{ minutes} = 5.5/60 \text{ hours}$: Voice call duration

 $\beta_{low} = \beta_{medium} = \beta_{high} = 20$ minutes = 20/60 hours : Average Call Duration for all video calls Service Rate

 $\mu_{voice} = \frac{1}{\beta_{voice}} = 60/5.5$: Call service rate

 $\mu_{low} = \mu_{medium} = \mu_{high} = \frac{1}{\beta_k} = 1/20 = 0.05$: Video Call service rate

```
[7]: K = 4
     C = 5
     A = 1.4
     b_k = (1,2,3,4)
     lambda\_voice = 20 * A
     lambda_low = 0.7 * A * 0.72
     lambda_medium = 0.7 * A * 0.16
     lambda_high = 0.7 * A * 0.12
     lambda_k = (lambda_voice, lambda_low, lambda_medium, lambda_high)
     print("\nLambda Calls per hour")
     print("lambda_voice: ", lambda_voice)
     print("lambda_low: ", lambda_low)
     print("lambda_medium: ", lambda_medium)
     print("lambda_high: ", lambda_high)
     beta_1 = 5.5/60
     beta_2 = 20/60
     beta_3 = 20/60
     beta_4 = 20/60
     beta_k = (beta_1, beta_2, beta_3, beta_4)
     print("\nBeta Call Duration in hours")
     print("beta_voice: ", beta_1)
     print("beta_low: ", beta_2)
     print("beta_medium: ", beta_3)
     print("beta_high: ", beta_4)
     mu_voice = 1/beta_1
     mu_low = 1/beta_2
     mu_medium = 1/beta_3
     mu_high = 1/beta_4
     mu_k = (mu_voice, mu_low, mu_medium, mu_high)
     print("\nMu Service Rate in calls per hour")
     print("mu_voice: ", mu_voice)
```

```
print("mu_low: ", mu_low)
print("mu_medium: ", mu_medium)
print("mu_high: ", mu_high)
```

Lambda Calls per hour lambda_voice: 28.0

lambda_low: 0.705599999999999

lambda_medium: 0.1568

lambda_high: 0.1175999999999998

Beta Call Duration in hours

Mu Service Rate in calls per hour

mu_voice: 10.909090909091

mu_low: 3.0
mu_medium: 3.0
mu_high: 3.0

1.1.6 Exercise 6

Let the vector $n = (n_{voice}, n_{low}, n_{medium}, n_{high})$ denote the number of calls of each of the four types in the system, then it is clear that changes n changes over time, as calls arrive and terminate. Formulate the evolution of n as a continuous-time Markov chain. Define the state space S and specify the transition rates between the states.

State Space All combinations of *n* where the total number of used channels is not greater than *C*

$$S = \{n = (n_{voice}, n_{low}, n_{medium}, n_{high}) : b_{voice}n_{voice} + b_{low}n_{low} + b_{medium}n_{medium} + b_{high}n_{high} \le C\}$$

$$S = \{n = (n_{voice}, n_{low}, n_{medium}, n_{high}) : 1n_{voice} + 2n_{low} + 3n_{medium} + 4n_{high} \le 5\}$$

$$S = \{(0,0,0,0), (0,0,0,1), (0,0,1,0), (0,1,0,0), (0,1,1,0), (0,2,0,0), (1,0,0,0), (1,0,0,1), (1,0,1,0), (1,1,0,0), (1,2,0,0), (2,0,0,0), (2,0,1,0), (2,1,0,0), (3,0,0,0), (3,1,0,0), (4,0,0,0), (5,0,0,0)\}$$

Transition Rates

$$i_{voice} = (1,0,0,0)$$

 $i_{low} = (0,1,0,0)$

$$i_{medium} = (0, 0, 1, 0)$$

$$i_{high} = (0, 0, 0, 1)$$

Arrivals

If
$$n + i_k \le C$$

Prob
$$\{n \to n + i_{voice} \text{ in } (t; t + \Delta t]\} = \lambda_{voice} \Delta t + o(\Delta t)$$

Prob
$$\{n \to n + i_{low} \text{ in } (t; t + \Delta t]\} = \lambda_{low} \Delta t + o(\Delta t)$$

Prob
$$\{n \to n + i_{medium} \text{ in } (t; t + \Delta t]\} = \lambda_{medium} \Delta t + o(\Delta t)$$

Prob
$$\{n \to n + i_{high} \text{ in } (t; t + \Delta t]\} = \lambda_{high} \Delta t + o(\Delta t)$$

Departures

If
$$n > 0$$

Prob
$$\{n \to n - i_{voice} \text{ in } (t; t + \Delta t]\} = n_{voice} \mu_{voice} \Delta t + o(\Delta t)$$

Prob
$$\{n \to n - i_{low} \text{ in } (t; t + \Delta t)\} = n_{low} \mu_{low} \Delta t + o(\Delta t)$$

Prob
$$\{n \to n - i_{medium} \text{ in } (t; t + \Delta t]\} = n_{medium} \mu_{medium} \Delta t + o(\Delta t)$$

Prob
$$\{n \to n - i_{high} \text{ in } (t; t + \Delta t]\} = n_{high} \mu_{high} \Delta t + o(\Delta t)$$

Generalized Transition Rates

$$i_k = [i_{voice}, i_{low}, i_{medium}, i_{high}]$$

Arrivals

If $n + i_k \le C$

Prob{
$$n \to n + i_k \text{ in } (t; t + \Delta t]$$
} = $\lambda_k \Delta t + o(\Delta t)$

Departures

If n > 0

Prob
$$\{n \to n - i_k \text{ in } (t; t + \Delta t]\} = n_k \mu_k \Delta t + o(\Delta t)$$

Find All State Spaces for the 4 call classes

```
[8]: def findStateSpace_fourClasses(b_k, C):
         stateSpace = []
         for n_voice in range(C // b_k[0] + 1):
             for n_{low} in range(C // b_k[1] + 1):
                 for n_medium in range(C // b_k[2] + 1):
                     for n_{high} in range(C // b_k[3] + 1):
                         currentCapacity = (n_voice * b_k[0]
                                             + n_low * b_k[1]
                                             + n_{medium} * b_k[2]
                                             + n_high * b_k[3]
                         if currentCapacity <= C:</pre>
                              stateSpace.append((n_voice, n_low, n_medium, n_high))
         return stateSpace
     stateSpace = findStateSpace_fourClasses(b_k, C)
     print("State Space for 4 classes")
     for state in stateSpace:
         print(state)
```

State Space for 4 classes

```
(0, 0, 0, 0)

(0, 0, 0, 1)

(0, 0, 1, 0)

(0, 1, 0, 0)

(0, 1, 1, 0)

(0, 2, 0, 0)

(1, 0, 0, 0)

(1, 0, 0, 1)

(1, 0, 1, 0)
```

(1, 1, 0, 0)

(1, 2, 0, 0) (2, 0, 0, 0)

(2, 0, 0, 0)(2, 0, 1, 0)

(2, 1, 0, 0)

(3, 0, 0, 0)

(3, 1, 0, 0)

(4, 0, 0, 0)

(5, 0, 0, 0)

1.1.7 Exercise 7

Formulate and solve the balance equations to calculate the equilibrium state probabilities $\pi = (\pi_{voice}, \pi_{low}, \pi_{medium}, \pi_{high})$ for all states π in the state space S of the Markov chain (as formulated in question 6).

Outflow = Inflow

$$\pi = (\pi_{voice}, \pi_{low}, \pi_{medium}, \pi_{high})$$

Normalization

$$1 = \sum_{k=1}^{18} \pi_k$$

Initial Hand-Calculations

State (0,0,0,0), c=0

$$\pi_{(0,0,0,0)}(\lambda_{voice} + \lambda_{low} + \lambda_{medium} + \lambda_{high}) = \pi_{(1,0,0,0)}\mu_{voice} + \pi_{(0,1,0,0)}\mu_{low} + \pi_{(0,0,1,0)}\mu_{medium} + \pi_{(0,0,0,1)}\mu_{high}$$

$$\pi_{(0,0,0,0)}(28.0 + 0.706 + 0.157 + 0.118) = \pi_{(1,0,0,0)}10.909 + \pi_{(0,1,0,0)}3.0 + \pi_{(0,0,1,0)}3.0 + \pi_{(0,0,0,1)}3.0$$

$$28.98\pi_{(0,0,0,0)} = \pi_{(1,0,0,0)}10.909 + \pi_{(0,1,0,0)}3.0 + \pi_{(0,0,1,0)}3.0 + \pi_{(0,0,0,1)}3.0$$

State (1,0,0,0), c=1

$$\pi_{(1,0,0,0)}(\mu_{voice} + \lambda_{low} + \lambda_{medium} + \lambda_{high} + \lambda_{voice}) = \pi_{(0,0,0,0)}\lambda_{voice} + \\ + \pi_{(2,0,0,0)}2\mu_{voice} + \pi_{(1,1,0,0)}\mu_{low} + \pi_{(1,0,1,0)}\mu_{medium} + \pi_{(1,0,0,1)}\mu_{high}$$

$$\pi_{(1,0,0,0)}(10.909 + 0.706 + 0.157 + 0.118 + 28.0) = \pi_{(0,0,0,0)}28.0 + \pi_{(2,0,0,0)}2 \cdot 10.909 +$$

$$\pi_{(1,1,0,0)}3.0 + \pi_{(1,0,1,0)}3.0 + \pi_{(1,0,0,1)}3.0$$

$$39.89\pi_{(1,0,0,0)} = \pi_{(0,0,0,0)}28.0 + \pi_{(2,0,0,0)}2 \cdot 10.909 + \pi_{(1,1,0,0)}3.0 + \pi_{(1,0,1,0)}3.0 + \pi_{(1,0,0,1)}3.0$$

State (0, 1, 0, 0), c = 2

$$\pi_{(0,1,0,0)}(\lambda_{voice} + \mu_{low} + \lambda_{medium}) = \pi_{(0,0,0,0)}\lambda_{low} + \pi_{(1,1,0,0)}\mu_{voice} + \pi_{(0,1,1,0)}\mu_{medium} + \pi_{(0,2,0,0)}2\mu_{low}$$

$$\pi_{(0,1,0,0)}(28.0 + 3.0 + 0.157) = \pi_{(0,0,0,0)}0.706 + \pi_{(1,1,0,0)}10.909 + \pi_{(0,1,1,0)}3.0 + \pi_{(0,2,0,0)}2 \cdot 3.0$$

$$31.157\pi_{(0,1,0,0)} = \pi_{(0,0,0,0)}0.706 + \pi_{(1,1,0,0)}10.909 + \pi_{(0,1,1,0)}3.0 + \pi_{(0,2,0,0)}2 \cdot 3.0$$

State
$$(0,0,1,0)$$
, $c=3$

$$\pi_{(0,0,1,0)}(\lambda_{voice} + \lambda_{low} + \mu_{medium}) = \pi_{(0,0,0,0)}\lambda_{medium} + \pi_{(1,0,1,0)}\mu_{voice} + \pi_{(0,1,1,0)}\mu_{low}$$

$$\pi_{(0,0,1,0)}(28.0 + 0.706 + 3.0) = \pi_{(0,0,0,0)}0.157 + \pi_{(1,0,1,0)}10.909 + \pi_{(0,1,1,0)}3.0$$

$$31.706\pi_{(0,0,1,0)} = \pi_{(0,0,0,0)}0.157 + \pi_{(1,0,1,0)}10.909 + \pi_{(0,1,1,0)}3.0$$

State
$$(0,0,0,1)$$
, $c=4$

$$\pi_{(0,0,0,1)}(\lambda_{voice} + \mu_{high}) = \pi_{(0,0,0,0)}\lambda_{high} + \pi_{(1,0,0,1)}\mu_{voice}$$

$$\pi_{(0,0,0,1)}(28.0 + 3.0) = \pi_{(0,0,0,0)}0.118 + \pi_{(1,0,0,1)}10.909$$

$$31\pi_{(0,0,0,1)} = \pi_{(0,0,0,0)}0.118 + \pi_{(1,0,0,1)}10.909$$

State
$$(0, 1, 1, 0), c = 5$$

$$\pi_{(0,1,1,0)}(\mu_{low} + \mu_{medium}) = \pi_{(0,0,1,0)}\lambda_{low} + \pi_{(0,1,0,0)}\lambda_{medium}$$

$$\pi_{(0,1,1,0)}(3.0 + 3.0) = \pi_{(0,0,1,0)}0.706 + \pi_{(0,1,0,0)}0.157$$

$$6\pi_{(0,1,1,0)} = \pi_{(0,0,1,0)}0.706 + \pi_{(0,1,0,0)}0.157$$

State
$$(0, 2, 0, 0), c = 4$$

$$\pi_{(0,2,0,0)}(\lambda_{voice} + 2\mu_{low}) = \pi_{(0,1,0,0)}\lambda_{low} + \pi_{(1,2,0,0)}\mu_{voice}$$

$$\pi_{(0,2,0,0)}(28.0 + 2 \cdot 3.0) = \pi_{(0,1,0,0)}0.706 + \pi_{(1,2,0,0)}10.909$$

$$34\pi_{(0,2,0,0)} = \pi_{(0,1,0,0)}0.706 + \pi_{(1,2,0,0)}10.909$$

State
$$(1,0,0,1)$$
, $c = 5$

$$\pi_{(1,0,0,1)}(\mu_{voice} + \mu_{high}) = \pi_{(0,0,0,1)}\lambda_{voice} + \pi_{(1,0,0,0)}\lambda_{high}$$

$$\pi_{(1,0,0,1)}(10.909 + 3.0) = \pi_{(0,0,0,1)}28.0 + \pi_{(1,0,0,0)}0.118$$

$$13.909\pi_{(1,0,0,1)} = \pi_{(0,0,0,1)}28.0 + \pi_{(1,0,0,0)}0.118$$

State
$$(1,0,1,0)$$
, $c = 4$

$$\pi_{(1,0,1,0)}(\mu_{voice} + \lambda_{voice} + \mu_{medium}) = \pi_{(0,0,1,0)}\lambda_{voice} + \pi_{(1,0,0,0)}\lambda_{medium} + \pi_{(2,0,1,0)}2\mu_{voice}$$

$$\pi_{(1,0,1,0)}(10.909 + 28.0 + 3.0) = \pi_{(0,0,1,0)}28.0 + \pi_{(1,0,0,0)}0.157 + \pi_{(2,0,1,0)}2 \cdot 10.909$$

$$41.909\pi_{(1,0,1,0)} = \pi_{(0,0,1,0)}28.0 + \pi_{(1,0,0,0)}0.157 + \pi_{(2,0,1,0)}2 \cdot 10.909$$

State
$$(1, 1, 0, 0), c = 3$$

$$\begin{split} \pi_{(1,1,0,0)}(\mu_{voice} + \mu_{low} + \lambda_{voice} + \lambda_{low}) &= \pi_{(0,1,0,0)}\lambda_{voice} + \\ &+ \pi_{(1,0,0,0)}\lambda_{low} + \pi_{(2,1,0,0)}2\mu_{voice} + \pi_{(1,2,0,0)}2\mu_{low} \\ \pi_{(1,1,0,0)}(10.909 + 3.0 + 28.0 + 0.706) &= \pi_{(0,1,0,0)}28.0 + \pi_{(1,0,0,0)}0.706 + \pi_{(2,1,0,0)}2 \cdot 10.909 + \pi_{(1,2,0,0)}2 \cdot 3.0 \end{split}$$

$$\begin{aligned} &42.615\pi_{(1,10,0)} = \pi_{(0,10,0)}28.0 + \pi_{(1,00,0)}0.706 + \pi_{(2,10,0)}2 \cdot 10.909 + \pi_{(1,20,0)}2 \cdot 3.0 \\ &\text{State } (1,2,0,0), c = 5 \\ &\pi_{(1,20,0)}(\mu_{voice} + 2\mu_{low}) = \pi_{(0,20,0)}28.0 + \pi_{(1,10,0)}\lambda_{low} \\ &\pi_{(1,20,0)}(10.909 + 2 \cdot 3.0) = \pi_{(0,20,0)}28.0 + \pi_{(1,10,0)}0.706 \\ &16.909\pi_{(1,20,0)} = \pi_{(0,20,0)}28.0 + \pi_{(1,10,0)}0.706 \\ &\text{State } (2,0,0,0), c = 2 \\ &\pi_{(2,00,0)}(2\mu_{voice} + \lambda_{voice} + \lambda_{low} + \lambda_{molium}) = \pi_{(1,0,0,0)}\lambda_{voice} + \\ &+\pi_{(3,00,0)}3\mu_{woice} + \pi_{(2,10,0)}\mu_{low} + \pi_{(2,0,1,0)}\mu_{modium} \\ &\pi_{(2,00,0)}(2 \cdot 10.909 + 28.0 + 0.706 + 0.157) = \pi_{(1,00,0)}28.0 + \pi_{(3,0,0,0)}3 \cdot 10.909 + \pi_{(2,10,0)}3.0 + \pi_{(2,0,1,0)}3.0 \\ &50.681\pi_{(2,00,0)} = \pi_{(1,0,0,0)}28.0 + \pi_{(3,00,0)}3 \cdot 10.909 + \pi_{(2,1,0,0)}3.0 + \pi_{(2,0,1,0)}3.0 \\ &\pi_{(2,0,1,0)}(2\mu_{wice} + \mu_{modium}) = \pi_{(1,0,1,0)}\lambda_{voice} + \pi_{(2,0,0,0)}\lambda_{modium} \\ &\pi_{(2,0,1,0)}(2 \cdot 10.909 + 3.0) = \pi_{(1,0,1,0)}28.0 + \pi_{(2,0,0,0)}0.157 \\ &24.818\pi_{(2,0,1,0)} = \pi_{(1,0,1,0)}28.0 + \pi_{(2,0,0,0)}\lambda_{low} + \pi_{(3,1,0,0)}3\mu_{woice} \\ &\pi_{(2,1,0,0)}(2\mu_{woice} + \mu_{low} + \lambda_{woice}) = \pi_{(1,1,0,0)}28.0 + \pi_{(2,0,0,0)}\lambda_{low} + \pi_{(3,1,0,0)}3\mu_{woice} \\ &\pi_{(2,1,0,0)}(2 \cdot 10.909 + 3.0 + 28.0) = \pi_{(1,1,0,0)}28.0 + \pi_{(2,0,0,0)}\lambda_{low} + \pi_{(3,1,0,0)}3\mu_{woice} \\ &\pi_{(2,1,0,0)}(2 \cdot 10.909 + 3.0 + 28.0) = \pi_{(1,1,0,0)}28.0 + \pi_{(2,0,0,0)}\lambda_{low} + \pi_{(3,1,0,0)}3\mu_{woice} \\ &\pi_{(3,0,0,0)}(3\mu_{woice} + \lambda_{low} + \lambda_{woice}) = \pi_{(2,0,0,0)}\lambda_{woice} + \pi_{(4,0,0,0)}4\mu_{woice} + \pi_{(3,1,0,0)}\mu_{low} \\ &\pi_{(3,0,0,0)}(3\mu_{woice} + \lambda_{low} + \lambda_{woice}) = \pi_{(2,0,0,0)}\lambda_{woice} + \pi_{(3,0,0,0)}4\nu_{woice} + \pi_{(3,1,0,0)}3\lambda_{oolde} \\ &\pi_{(3,0,0)}(3\mu_{woice} + \mu_{low}) = \pi_{(2,0,0,0)}28.0 + \pi_{(3,0,0,0)}5\nu_{low} \\ &\pi_{(3,0,0)}(3\mu_{woice} + \mu_{low}) = \pi_{(2,0,0,0)}28.0 + \pi_{(3,0,0,0)}5\nu_{low} \\ &\pi_{(3,0,0)}(3\mu_{woice} + \mu_{low}) = \pi_{(2,0,0,0)}28.0 + \pi_{(3,0,0,0)}5\nu_{low} \\ &\pi_{(3,0,0)}(4\mu_{woice} + \lambda_{woice}) = \pi_{(3,0,0,0)}28.0 + \pi_{(3,0,0,0)}5\nu_{low} \\ &\pi_{(3,0,0)}(4\mu_{woice} + \lambda_{woice}) = \pi_{(3,0,0,0)}28.0 + \pi_{(3,0,0,0)}5\nu_{l$$

 $54.545\pi_{(5,0,0,0)} = \pi_{(4,0,0,0)}28.0$

Calculate and store values in Matrix of Linear Equations for State Space S Some values rounded for Visualization purposes

A =

Γ 1.	1.	1.	1.	1.	1.	1.	1.	1.	1.	1.	1.	1.	1.	1.	1.	1.	1.]
-0.1	17 31.						-10.909										0.
-0. 1	.56 0.	31.705						-10.909									0.
-0.7	05 0.		31.156						-10.909								0.
0.		-0.7056	-0.1568														0.
0.			-0.7056		34.					-10.909							0.
-2						39.89					-21.818						0.
0.	-28.					-0.1176	13.909										0.
0.		-28.				-0.1568		41.909				-21.818					0.
0.			-28.			-0.7056			42.61				-21.818				0.
0.					-28.				-0.7056	16.909							0.
0.						-28.					50.68			-32.727			0.
0.								-28.			-0.1568	24.81					0.
0.									-28.		-0.7056		52.81		-32.727		0.
0.											-28.			61.433		-43.63	0.
0.													-28.	-0.706	35.727		0.
0.														-28.		71.636	-54.54
L 0.	0.	0.	0.	0.	0.	0.	0.	0.	0.	0.	0.	0.	0.	0.	0.	-28.	54.54

Reduced Row Echelon Form for State Space S

1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0647420714948593
0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00254613928656895
0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00340251783874565
0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0160307774817484
0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0.000819073749359484
0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0.00186241705852334
0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0.166979839082760
0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0.00653735960807399
0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0.00873309172282450
0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0.0403474498680606
0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0.00476766247781441
0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0.214547770958874
0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0.0112082206804236
0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0.0515214968687736
0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0.183632203727932
0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0.0440048365056408
0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0.117830664048937
0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0.0604864075400806

Balanced Equations Solution for Equilibrium State Probabilities

```
\pi_{(0,0,0,0)} = 0.0647420714948593
\pi_{(0.0,0.1)} = 0.00254613928656895
\pi_{(0.0.1.0)} = 0.00340251783874565
 \pi_{(0,1,0,0)} = 0.0160307774817484
\pi_{(0,1,1,0)} = 0.000819073749359484
\pi_{(0,2,0,0)} = 0.00186241705852334
  \pi_{(1,0,0,0)} = 0.166979839082760
\pi_{(1,0,0,1)} = 0.00653735960807399
\pi_{(1.0.1.0)} = 0.00873309172282450
 \pi_{(1.1,0.0)} = 0.0403474498680606
\pi_{(1,2,0,0)} = 0.00476766247781441
  \pi_{(2.0.0.0)} = 0.214547770958874
 \pi_{(2,0,1,0)} = 0.0112082206804236
 \pi_{(2,1,0,0)} = 0.0515214968687736
  \pi_{(3,0,0,0)} = 0.183632203727932
 \pi_{(3,1,0,0)} = 0.0440048365056408
  \pi_{(4.0.0.0)} = 0.117830664048937
 \pi_{(5,0,0,0)} = 0.0604864075400806
```

Code to Create System of Linear Equations Matrix

```
[10]: stateToDict = {state: idx for idx, state in enumerate(stateSpace)}

A = np.zeros((len(stateSpace), len(stateSpace)))
b = np.zeros(len(stateSpace))

# Balance equations for each state
# State (0, 0, 0, 0)
```

```
i = stateToDict[(0, 0, 0, 0)]
A[i, i] = lambda_voice + lambda_low + lambda_medium + lambda_high
A[i, stateToDict[(1, 0, 0, 0)]] = -mu\_voice
A[i, stateToDict[(0, 1, 0, 0)]] = -mu_low
A[i, stateToDict[(0, 0, 1, 0)]] = -mu\_medium
A[i, stateToDict[(0, 0, 0, 1)]] = -mu\_high
# State (0, 0, 0, 1)
i = stateToDict[(0, 0, 0, 1)]
A[i, i] = lambda_voice + mu_high
A[i, stateToDict[(0, 0, 0, 0)]] = -lambda_high
A[i, stateToDict[(1, 0, 0, 1)]] = -mu\_voice
# State (0, 0, 1, 0)
i = stateToDict[(0, 0, 1, 0)]
A[i, i] = lambda_voice + lambda_low + mu_medium
A[i, stateToDict[(0, 0, 0, 0)]] = -lambda_medium
A[i, stateToDict[(1, 0, 1, 0)]] = -mu\_voice
A[i, stateToDict[(0, 1, 1, 0)]] = -mu_low
# State (0, 1, 0, 0)
i = stateToDict[(0, 1, 0, 0)]
A[i, i] = lambda_voice + mu_low + lambda_medium
A[i, stateToDict[(0, 0, 0, 0)]] = -lambda_low
A[i, stateToDict[(1, 1, 0, 0)]] = -mu\_voice
A[i, stateToDict[(0, 1, 1, 0)]] = -mu_medium
A[i, stateToDict[(0, 2, 0, 0)]] = -2 * mu_low
# State (0, 1, 1, 0)
i = stateToDict[(0, 1, 1, 0)]
A[i, i] = mu\_low + mu\_medium
A[i, stateToDict[(0, 0, 1, 0)]] = -lambda_low
A[i, stateToDict[(0, 1, 0, 0)]] = -lambda_medium
# State (0, 2, 0, 0)
i = stateToDict[(0, 2, 0, 0)]
A[i, i] = lambda\_voice + 2 * mu\_low
A[i, stateToDict[(0, 1, 0, 0)]] = -lambda_low
A[i, stateToDict[(1, 2, 0, 0)]] = -mu\_voice
# State (1, 0, 0, 0)
i = stateToDict[(1, 0, 0, 0)]
A[i, i] = mu_voice + lambda_low + lambda_medium + lambda_high + lambda_voice
A[i, stateToDict[(0, 0, 0, 0)]] = -lambda\_voice
A[i, stateToDict[(2, 0, 0, 0)]] = -2 * mu_voice
A[i, stateToDict[(1, 1, 0, 0)]] = -mu_low
A[i, stateToDict[(1, 0, 1, 0)]] = -mu\_medium
```

```
A[i, stateToDict[(1, 0, 0, 1)]] = -mu\_high
# State (1, 0, 0, 1)
i = stateToDict[(1, 0, 0, 1)]
A[i, i] = mu_voice + mu_high
A[i, stateToDict[(0, 0, 0, 1)]] = -lambda_voice
A[i, stateToDict[(1, 0, 0, 0)]] = -lambda_high
# State (1, 0, 1, 0)
i = stateToDict[(1, 0, 1, 0)]
A[i, i] = mu_voice + lambda_voice + mu_medium
A[i, stateToDict[(0, 0, 1, 0)]] = -lambda_voice
A[i, stateToDict[(1, 0, 0, 0)]] = -lambda_medium
A[i, stateToDict[(2, 0, 1, 0)]] = -2 * mu_voice
# State (1, 1, 0, 0)
i = stateToDict[(1, 1, 0, 0)]
A[i, i] = mu_voice + mu_low + lambda_voice + lambda_low
A[i, stateToDict[(0, 1, 0, 0)]] = -lambda_voice
A[i, stateToDict[(1, 0, 0, 0)]] = -lambda_low
A[i, stateToDict[(2, 1, 0, 0)]] = -2 * mu_voice
A[i, stateToDict[(1, 2, 0, 0)]] = -2 * mu_low
# State (1, 2, 0, 0)
i = stateToDict[(1, 2, 0, 0)]
A[i, i] = mu\_voice + 2 * mu\_low
A[i, stateToDict[(0, 2, 0, 0)]] = -lambda_voice
A[i, stateToDict[(1, 1, 0, 0)]] = -lambda_low
# State (2, 0, 0, 0)
i = stateToDict[(2, 0, 0, 0)]
A[i, i] = 2 * mu_voice + lambda_voice + lambda_low + lambda_medium
A[i, stateToDict[(1, 0, 0, 0)]] = -lambda\_voice
A[i, stateToDict[(3, 0, 0, 0)]] = -3 * mu_voice
A[i, stateToDict[(2, 1, 0, 0)]] = -mu_low
A[i, stateToDict[(2, 0, 1, 0)]] = -mu\_medium
# State (2, 0, 1, 0)
i = stateToDict[(2, 0, 1, 0)]
A[i, i] = 2 * mu\_voice + mu\_medium
A[i, stateToDict[(1, 0, 1, 0)]] = -lambda\_voice
A[i, stateToDict[(2, 0, 0, 0)]] = -lambda_medium
# State (2, 1, 0, 0)
i = stateToDict[(2, 1, 0, 0)]
A[i, i] = 2 * mu_voice + mu_low + lambda_voice
A[i, stateToDict[(1, 1, 0, 0)]] = -lambda_voice
```

```
A[i, stateToDict[(2, 0, 0, 0)]] = -lambda_low
A[i, stateToDict[(3, 1, 0, 0)]] = -3 * mu_voice
# State (3, 0, 0, 0)
i = stateToDict[(3, 0, 0, 0)]
A[i, i] = 3 * mu_voice + lambda_low + lambda_voice
A[i, stateToDict[(2, 0, 0, 0)]] = -lambda_voice
A[i, stateToDict[(4, 0, 0, 0)]] = -4 * mu_voice
A[i, stateToDict[(3, 1, 0, 0)]] = -mu_low
# State (3, 1, 0, 0)
i = stateToDict[(3, 1, 0, 0)]
A[i, i] = 3 * mu\_voice + mu\_low
A[i, stateToDict[(2, 1, 0, 0)]] = -lambda_voice
A[i, stateToDict[(3, 0, 0, 0)]] = -lambda_low
# State (4, 0, 0, 0)
i = stateToDict[(4, 0, 0, 0)]
A[i, i] = 4 * mu_voice + lambda_voice
A[i, stateToDict[(3, 0, 0, 0)]] = -lambda_voice
A[i, stateToDict[(5, 0, 0, 0)]] = -5 * mu_voice
# State (5, 0, 0, 0)
i = stateToDict[(5, 0, 0, 0)]
A[i, i] = 5 * mu\_voice
A[i, stateToDict[(4, 0, 0, 0)]] = -lambda_voice
# Add normalization condition
A[0, :] = 1
b[0] = 1
```

Code to Solve the System of Linear Equations

(1, 0, 0, 1) = 0.006537

```
[11]: pi_balEq = np.linalg.solve(A, b)

for state, prob in zip(stateSpace, pi_balEq):
    print(f"{state} = {prob:.6f}")

print("Sum of probabilities: ", sum(pi_balEq))

(0, 0, 0, 0) = 0.064742
(0, 0, 0, 1) = 0.002546
(0, 0, 1, 0) = 0.003403
(0, 1, 0, 0) = 0.016031
(0, 1, 1, 0) = 0.000819
(0, 2, 0, 0) = 0.001862
(1, 0, 0, 0) = 0.166980
```

```
(1, 0, 1, 0) = 0.008733

(1, 1, 0, 0) = 0.040347

(1, 2, 0, 0) = 0.004768

(2, 0, 0, 0) = 0.214548

(2, 0, 1, 0) = 0.011208

(2, 1, 0, 0) = 0.051521

(3, 0, 0, 0) = 0.183632

(3, 1, 0, 0) = 0.044005

(4, 0, 0, 0) = 0.117831

(5, 0, 0, 0) = 0.060486

Sum of probabilities: 1.0
```

Hand Calculation vs Code Balance Equations

```
[12]: print("Difference between hand calculated and balanced equations in code: ")
for i in range(len(pi_balEq)):
    print(f"{stateSpace[i]}: {pi_balEq[i] - pi_handCalc[i]}")
```

Difference between hand calculated and balanced equations in code:

```
(0, 0, 0, 0): -1.2043532837680004e-11
(0, 0, 0, 1): -4.734862675548346e-13
(0, 0, 1, 0): -6.331389405811461e-13
(0, 1, 0, 0): -3.0320260191452064e-12
(0, 1, 1, 0): -1.5366484126810853e-13
(0, 2, 0, 0): -3.530873510237953e-13
(1, 0, 0, 0): -1.7140594499309714e-11
(1, 0, 0, 1): -6.708010882872095e-13
(1, 0, 1, 0): -8.969387732538081e-13
(1, 1, 0, 0): -4.2812489664534326e-12
(1, 2, 0, 0): -5.071654901600553e-13
(2, 0, 0, 0): -4.1548431362059546e-12
(2, 0, 1, 0): -2.1705033603769408e-13
(2, 1, 0, 0): -1.1637843466694164e-12
(3, 0, 0, 0): 1.174080277444034e-11
(3, 1, 0, 0): 2.678961219526599e-12
(4, 0, 0, 0): 1.7353049552859545e-11
```

(5, 0, 0, 0): 1.3948286969878154e-11

1.1.8 Exercise 8

As an alternative approach to solving the balance equations, use the product-form theorem discussed during the 3rd lecture to calculate the equilibrium state probabilities of the Markov chain.

The product form solution for the equilibrium state probabilities is:

$$\pi(n) = \pi(n_1, \dots, n_k) = \frac{1}{G} \prod_{j=1}^K \frac{\rho_j^{n_j}}{n_j!}, n \in S$$

Where the normalizing constant is:

$$G := \sum_{n \in S} \prod_{j=1}^{K} \frac{\rho_j^{n_j}}{n_j!}, \rho_j := \lambda_j \beta_j$$

Hand Calculation Normalizing Constant G =

$$\begin{array}{c} \frac{2.567^{0}}{0!} \cdot \frac{0.235^{0}}{0!} \cdot \frac{0.0523^{0}}{0!} \cdot \frac{0.0392^{0}}{0!} + \\ + \frac{2.567^{0}}{0!} \cdot \frac{0.235^{0}}{0!} \cdot \frac{0.0523^{0}}{0!} \cdot \frac{0.0392^{1}}{1!} + \\ + \frac{2.567^{0}}{0!} \cdot \frac{0.235^{0}}{0!} \cdot \frac{0.0523^{1}}{1!} \cdot \frac{0.0392^{0}}{0!} + \\ + \frac{2.567^{0}}{0!} \cdot \frac{0.235^{1}}{1!} \cdot \frac{0.0523^{0}}{0!} \cdot \frac{0.0392^{0}}{0!} + \\ + \frac{2.567^{1}}{1!} \cdot \frac{0.235^{0}}{0!} \cdot \frac{0.0523^{0}}{0!} \cdot \frac{0.0392^{0}}{0!} + \\ + \frac{2.567^{0}}{0!} \cdot \frac{0.235^{1}}{1!} \cdot \frac{0.0523^{1}}{0!} \cdot \frac{0.0392^{0}}{0!} + \\ + \frac{2.567^{0}}{0!} \cdot \frac{0.235^{2}}{2!} \cdot \frac{0.0523^{0}}{0!} \cdot \frac{0.0392^{0}}{0!} + \\ + \frac{2.567^{1}}{1!} \cdot \frac{0.235^{0}}{0!} \cdot \frac{0.0523^{0}}{0!} \cdot \frac{0.0392^{0}}{0!} + \\ + \frac{2.567^{1}}{1!} \cdot \frac{0.235^{0}}{1!} \cdot \frac{0.0523^{0}}{0!} \cdot \frac{0.0392^{0}}{0!} + \\ + \frac{2.567^{1}}{1!} \cdot \frac{0.235^{2}}{2!} \cdot \frac{0.0523^{0}}{0!} \cdot \frac{0.0392^{0}}{0!} + \\ + \frac{2.567^{2}}{2!} \cdot \frac{0.235^{0}}{0!} \cdot \frac{0.0523^{0}}{0!} \cdot \frac{0.0392^{0}}{0!} + \\ + \frac{2.567^{2}}{2!} \cdot \frac{0.235^{0}}{0!} \cdot \frac{0.0523^{0}}{0!} \cdot \frac{0.0392^{0}}{0!} + \\ + \frac{2.567^{2}}{2!} \cdot \frac{0.235^{0}}{0!} \cdot \frac{0.0523^{1}}{0!} \cdot \frac{0.0392^{0}}{0!} + \\ + \frac{2.567^{2}}{2!} \cdot \frac{0.235^{0}}{0!} \cdot \frac{0.0523^{1}}{0!} \cdot \frac{0.0392^{0}}{0!} + \\ + \frac{2.567^{2}}{2!} \cdot \frac{0.235^{0}}{0!} \cdot \frac{0.0523^{1}}{0!} \cdot \frac{0.0392^{0}}{0!} + \\ + \frac{2.567^{2}}{2!} \cdot \frac{0.235^{0}}{0!} \cdot \frac{0.0523^{1}}{0!} \cdot \frac{0.0392^{0}}{0!} + \\ + \frac{2.567^{2}}{2!} \cdot \frac{0.235^{0}}{0!} \cdot \frac{0.0523^{1}}{0!} \cdot \frac{0.0392^{0}}{0!} + \\ + \frac{2.567^{2}}{2!} \cdot \frac{0.235^{0}}{0!} \cdot \frac{0.0523^{1}}{0!} \cdot \frac{0.0392^{0}}{0!} + \\ + \frac{2.567^{2}}{2!} \cdot \frac{0.235^{0}}{0!} \cdot \frac{0.0523^{1}}{0!} \cdot \frac{0.0392^{0}}{0!} + \\ + \frac{2.567^{2}}{2!} \cdot \frac{0.235^{0}}{0!} \cdot \frac{0.0523^{1}}{0!} \cdot \frac{0.0392^{0}}{0!} + \\ + \frac{0.0392^{0}}{0!} \cdot \frac{0.0392^{0}}{0!} + \\ + \frac{0$$

$$\begin{split} &+\frac{2.567^2}{2!} \cdot \frac{0.235^1}{1!} \cdot \frac{0.0523^0}{0!} \cdot \frac{0.0392^0}{0!} + \\ &+\frac{2.567^3}{3!} \cdot \frac{0.235^0}{0!} \cdot \frac{0.0523^0}{0!} \cdot \frac{0.0392^0}{0!} + \\ &+\frac{2.567^3}{3!} \cdot \frac{0.235^1}{1!} \cdot \frac{0.0523^0}{0!} \cdot \frac{0.0392^0}{0!} + \\ &+\frac{2.567^4}{4!} \cdot \frac{0.235^0}{0!} \cdot \frac{0.0523^0}{0!} \cdot \frac{0.0392^0}{0!} + \\ &+\frac{2.567^5}{5!} \cdot \frac{0.235^0}{0!} \cdot \frac{0.0523^0}{0!} \cdot \frac{0.0392^0}{0!} + \\ &= 1 \cdot 1 \cdot 1 \cdot 1 + \\ &+ 1 \cdot 1 \cdot 1 \cdot \frac{0.0392^1}{1!} \cdot 1 + \\ &+ 1 \cdot 1 \cdot \frac{0.235^1}{1!} \cdot 1 \cdot 1 + \\ &+ 1 \cdot \frac{0.235^1}{1!} \cdot 1 \cdot 1 \cdot 1 + \\ &+ 1 \cdot \frac{0.235^2}{2!} \cdot 1 \cdot 1 + \\ &+ \frac{2.567^1}{1!} \cdot 1 \cdot 1 \cdot \frac{0.0392^1}{1!} \cdot 1 + \\ &+ \frac{2.567^1}{1!} \cdot 1 \cdot \frac{0.0523^1}{1!} \cdot 1 + \\ &+ \frac{2.567^1}{1!} \cdot 1 \cdot \frac{0.0392^1}{1!} \cdot 1 + \\ &+ \frac{2.567^1}{1!} \cdot \frac{0.235^2}{1!} \cdot 1 \cdot 1 + \\ &+ \frac{2.567^2}{2!} \cdot 1 \cdot 1 \cdot 1 + \\ &+ \frac{2.567^2}{2!} \cdot 1 \cdot \frac{0.0523^1}{1!} \cdot 1 \cdot 1 + \\ &+ \frac{2.567^2}{2!} \cdot 1 \cdot \frac{0.0523^1}{1!} \cdot 1 \cdot 1 + \\ &+ \frac{2.567^2}{2!} \cdot 1 \cdot \frac{0.0523^1}{1!} \cdot 1 \cdot 1 + \\ &+ \frac{2.567^2}{2!} \cdot 1 \cdot \frac{0.0523^1}{1!} \cdot 1 \cdot 1 + \\ &+ \frac{2.567^2}{2!} \cdot 1 \cdot 1 \cdot 1 + \\ &+ \frac{2.567^2}{2!} \cdot 1 \cdot 1 \cdot 1 + \\ &+ \frac{2.567^2}{2!} \cdot 1 \cdot 1 \cdot 1 + \\ &+ \frac{2.567^3}{3!} \cdot 1 \cdot 1 \cdot 1 + \\ &+ \frac{2.567^$$

$$+\frac{2.567^{3}}{3!} \cdot \frac{0.235^{1}}{1!} \cdot 1 \cdot 1 +$$

$$+\frac{2.567^{4}}{4!} \cdot 1 \cdot 1 \cdot 1 +$$

$$+\frac{2.567^{5}}{5!} \cdot 1 \cdot 1 \cdot 1$$

$$= 1 + 0.0392 + 0.0523 + 0.235 + 2.567 + 0.235 \cdot 0.0523 + 0.0276125 + 2.567 \cdot 0.0392 + \\ +2.567 \cdot 0.0523 + 2.567 \cdot 0.235 + 2.567 \cdot 0.0276125 + \\ +3.2947445 + 3.2947445 \cdot 0.0523 + 3.2947445 \cdot 0.235 + 2.819203 + \\ +2.819203 \cdot 0.235 + 1.809223 + 0.9288554$$

$$G = 15.303528487349997$$

Hand Calculation Product Form Solution

$$\begin{split} \pi_{(0,0,0,0)} &= \frac{1}{15.3035} (\frac{2.567^0}{0!} \cdot \frac{0.235^0}{0!} \cdot \frac{0.0523^0}{0!} \cdot \frac{0.0392^0}{0!}) \\ \pi_{(0,0,0,1)} &= \frac{1}{15.3035} (\frac{2.567^0}{0!} \cdot \frac{0.235^0}{0!} \cdot \frac{0.0523^0}{0!} \cdot \frac{0.0392^1}{1!}) \\ \pi_{(0,0,1,0)} &= \frac{1}{15.3035} (\frac{2.567^0}{0!} \cdot \frac{0.235^0}{0!} \cdot \frac{0.0523^1}{1!} \cdot \frac{0.0392^0}{0!}) \\ \pi_{(0,1,0,0)} &= \frac{1}{15.3035} (\frac{2.567^0}{0!} \cdot \frac{0.235^1}{1!} \cdot \frac{0.0523^0}{0!} \cdot \frac{0.0392^0}{0!}) \\ \pi_{(1,0,0,0)} &= \frac{1}{15.3035} (\frac{2.567^1}{1!} \cdot \frac{0.235^0}{0!} \cdot \frac{0.0523^0}{0!} \cdot \frac{0.0392^0}{0!}) \\ \pi_{(0,1,1,0)} &= \frac{1}{15.3035} (\frac{2.567^0}{0!} \cdot \frac{0.235^1}{1!} \cdot \frac{0.0523^0}{0!} \cdot \frac{0.0392^0}{0!}) \\ \pi_{(0,2,0,0)} &= \frac{1}{15.3035} (\frac{2.567^0}{0!} \cdot \frac{0.235^2}{2!} \cdot \frac{0.0523^0}{0!} \cdot \frac{0.0392^0}{0!}) \\ \pi_{(1,0,0,1)} &= \frac{1}{15.3035} (\frac{2.567^1}{1!} \cdot \frac{0.235^0}{0!} \cdot \frac{0.0523^0}{0!} \cdot \frac{0.0392^0}{0!}) \\ \pi_{(1,0,1,0)} &= \frac{1}{15.3035} (\frac{2.567^1}{1!} \cdot \frac{0.235^0}{0!} \cdot \frac{0.0523^0}{0!} \cdot \frac{0.0392^0}{0!}) \\ \pi_{(1,1,0,0)} &= \frac{1}{15.3035} (\frac{2.567^1}{1!} \cdot \frac{0.235^0}{0!} \cdot \frac{0.0523^0}{0!} \cdot \frac{0.0392^0}{0!}) \\ \pi_{(1,2,0,0)} &= \frac{1}{15.3035} (\frac{2.567^1}{1!} \cdot \frac{0.235^2}{2!} \cdot \frac{0.0523^0}{0!} \cdot \frac{0.0392^0}{0!}) \\ \pi_{(2,0,0,0)} &= \frac{1}{15.3035} (\frac{2.567^2}{2!} \cdot \frac{0.235^0}{0!} \cdot \frac{0.0523^1}{0!} \cdot \frac{0.0392^0}{0!}) \\ \pi_{(2,0,0,0)} &= \frac{1}{15.3035} (\frac{2.567^2}{2!} \cdot \frac{0.235^0}{0!} \cdot \frac{0.0523^1}{0!} \cdot \frac{0.0392^0}{0!}) \\ \end{array}$$

$$\begin{split} \pi_{(2,1,0,0)} &= \frac{1}{15.3035} (\frac{2.567^2}{2!} \cdot \frac{0.235^1}{1!} \cdot \frac{0.0523^0}{0!} \cdot \frac{0.0392^0}{0!}) \\ \pi_{(3,0,0,0)} &= \frac{1}{15.3035} (\frac{2.567^3}{3!} \cdot \frac{0.235^0}{0!} \cdot \frac{0.0523^0}{0!} \cdot \frac{0.0392^0}{0!}) \\ \pi_{(3,1,0,0)} &= \frac{1}{15.3035} (\frac{2.567^3}{3!} \cdot \frac{0.235^1}{1!} \cdot \frac{0.0523^0}{0!} \cdot \frac{0.0392^0}{0!}) \\ \pi_{(4,0,0,0)} &= \frac{1}{15.3035} (\frac{2.567^4}{4!} \cdot \frac{0.235^0}{0!} \cdot \frac{0.0523^0}{0!} \cdot \frac{0.0392^0}{0!}) \\ \pi_{(5,0,0,0)} &= \frac{1}{15.3035} (\frac{2.567^5}{5!} \cdot \frac{0.235^0}{0!} \cdot \frac{0.0523^0}{0!} \cdot \frac{0.0392^0}{0!}) \end{split}$$

Then...

$$\pi_{(0,0,0,0)} = \frac{1}{15.3035}(1 \cdot 1 \cdot 1 \cdot 1)$$

$$\pi_{(0,0,0,1)} = \frac{1}{15.3035}(1 \cdot 1 \cdot 1 \cdot 0.0392)$$

$$\pi_{(0,0,1,0)} = \frac{1}{15.3035}(1 \cdot 1 \cdot 0.0523 \cdot 1)$$

$$\pi_{(0,1,0,0)} = \frac{1}{15.3035}(1 \cdot 0.235 \cdot 1 \cdot 1)$$

$$\pi_{(1,0,0,0)} = \frac{1}{15.3035}(2.567 \cdot 1 \cdot 1 \cdot 1)$$

$$\pi_{(0,1,1,0)} = \frac{1}{15.3035}(1 \cdot 0.235 \cdot 0.0523 \cdot 1)$$

$$\pi_{(0,2,0,0)} = \frac{1}{15.3035}(1 \cdot 0.0276 \cdot 1 \cdot 1)$$

$$\pi_{(1,0,0,1)} = \frac{1}{15.3035}(2.567 \cdot 1 \cdot 0.0392)$$

$$\pi_{(1,0,1,0)} = \frac{1}{15.3035}(2.567 \cdot 1 \cdot 0.0523 \cdot 1)$$

$$\pi_{(1,1,0,0)} = \frac{1}{15.3035}(2.567 \cdot 0.235 \cdot 1 \cdot 1)$$

$$\pi_{(2,0,0,0)} = \frac{1}{15.3035}(3.2947 \cdot 0.0276 \cdot 1 \cdot 1)$$

$$\pi_{(2,0,1,0)} = \frac{1}{15.3035}(3.2947 \cdot 1 \cdot 0.0523 \cdot 1)$$

$$\pi_{(2,1,0,0)} = \frac{1}{15.3035}(3.2947 \cdot 0.235 \cdot 1 \cdot 1)$$

$$\pi_{(3,0,0,0)} = \frac{1}{15.3035}(3.2947 \cdot 0.235 \cdot 1 \cdot 1)$$

$$\pi_{(3,1,0,0)} = \frac{1}{15.3035} (2.819 \cdot 0.235 \cdot 1 \cdot 1)$$

$$\pi_{(4,0,0,0)} = \frac{1}{15.3035} (1.809 \cdot 1 \cdot 1 \cdot 1)$$

$$\pi_{(5,0,0,0)} = \frac{1}{15.3035} (0.9288 \cdot 1 \cdot 1 \cdot 1)$$

Then...

$$\pi_{(0,0,0,0)} = \frac{1}{15.3035} = 0.065344529$$

$$\pi_{(0,0,0,1)} = \frac{1}{15.3035} (0.0392) = 0.0025615$$

$$\pi_{(0,0,1,0)} = \frac{1}{15.3035} (0.0523) = 0.003417518868$$

$$\pi_{(0,1,0,0)} = \frac{1}{15.3035} (0.235) = 0.015355964$$

$$\pi_{(1,0,0,0)} = \frac{1}{15.3035} (0.0122905) = 0.1677394$$

$$\pi_{(0,1,1,0)} = \frac{1}{15.3035} (0.0122905) = 0.000803116934$$

$$\pi_{(0,2,0,0)} = \frac{1}{15.3035} (0.1022905) = 0.001803509$$

$$\pi_{(1,0,0,1)} = \frac{1}{15.3035} (0.1006264) = 0.0065753847$$

$$\pi_{(1,0,1,0)} = \frac{1}{15.3035} (0.1342541) = 0.0087727709$$

$$\pi_{(1,1,0,0)} = \frac{1}{15.3035} (0.603245) = 0.03941876$$

$$\pi_{(1,2,0,0)} = \frac{1}{15.3035} (0.0708492) = 0.0046296076$$

$$\pi_{(2,0,0,0)} = \frac{1}{15.3035} (0.17231281) = 0.011259699415$$

$$\pi_{(2,1,0,0)} = \frac{1}{15.3035} (0.7742545) = 0.0505932956$$

$$\pi_{(3,0,0,0)} = \frac{1}{15.3035} (0.662465) = 0.184206227$$

$$\pi_{(3,1,0,0)} = \frac{1}{15.3035} (0.662465) = 0.04328846$$

$$\pi_{(4,0,0,0)} = \frac{1}{15.3035} (1.809) = 0.118208253$$

$$\pi_{(5,0,0,0)} = \frac{1}{15.3035} (0.9288) = 0.060691998$$

Parameters

```
K=4: Number of call classes C=5: Number of Channels A=1.4: Area of Cell n_k=(n_{voice},n_{low},n_{medium},n_{high}): System State b_{voice}=1,b_{low}=2,b_{medium}=3,b_{high}=4: Required Capacity (Effective Bandwidth) \lambda_{voice}=28 \lambda_{low}=0.7056 \lambda_{medium}=0.1568 \lambda_{high}=0.1176 \beta_{voice}=0.092 \beta_{low}=\beta_{medium}=\beta_{high}=1/3
```

Product Form Solution Code

```
(0, 0, 0, 0) = 0.065355

(0, 0, 0, 1) = 0.002562

(0, 0, 1, 0) = 0.003416

(0, 1, 0, 0) = 0.015372

(0, 1, 1, 0) = 0.000803

(0, 2, 0, 0) = 0.001808
```

```
(1, 0, 0, 0) = 0.167746
     (1, 0, 0, 1) = 0.006576
     (1, 0, 1, 0) = 0.008767
     (1, 1, 0, 0) = 0.039454
     (1, 2, 0, 0) = 0.004640
     (2, 0, 0, 0) = 0.215273
     (2, 0, 1, 0) = 0.011252
     (2, 1, 0, 0) = 0.050632
     (3, 0, 0, 0) = 0.184178
     (3, 1, 0, 0) = 0.043319
     (4, 0, 0, 0) = 0.118181
     (5, 0, 0, 0) = 0.060666
     Sum of equilibrium probabilities: 1.0000000000000002
     Difference between Hand Calculated Balance Equation and Product Form
[14]: print("Difference between hand calculated balanced equations and Product Form
       →Solution: ")
      for i in range(len(pi_balEq)):
          print(f"{stateSpace[i]}: {pi_balEq[i] - pi_prodForm[stateSpace[i]]}")
     Difference between hand calculated balanced equations and Product Form Solution:
     (0, 0, 0, 0): -0.0006133262252487615
     (0, 0, 0, 1): -1.579230406066525e-05
     (0, 0, 1, 0): -1.3390948762328093e-05
     (0, 1, 0, 0): 0.0006591879377795991
     (0, 1, 1, 0): 1.5652002532857067e-05
     (0, 2, 0, 0): 5.4718128156087996e-05
     (1, 0, 0, 0): -0.000765681718412875
     (1, 0, 0, 1): -3.826480733087542e-05
     (1, 0, 1, 0): -3.4407497717858435e-05
     (1, 1, 0, 0): 0.0008937033753749629
     (1, 2, 0, 0): 0.0001279018902708897
     (2, 0, 0, 0): -0.0007256473847889189
     (2, 0, 1, 0): -4.34033183384034e-05
     (2, 1, 0, 0): 0.0008891888741575302
     (3, 0, 0, 0): -0.0005461652841285691
```

(3, 1, 0, 0): 0.0006860841139216881 (4, 0, 0, 0): -0.00035045605731580387 (5, 0, 0, 0): -0.0001799007760887733

1.1.9 **Exercise 9**

Use the answers to question 7 (or question 8, which should be the same) to calculate the blocking probabilities for each of the four call classes.

Blocking Probability Equation

$$B_{j} = \sum_{n \in S_{j}} \pi(n) = \frac{\sum_{n \in S_{j}} \prod_{i=1}^{K} \rho_{i}^{n_{i}} / n_{i}!}{\sum_{n \in S} \prod_{i=1}^{K} \rho_{i}^{n_{i}} / n_{i}!}$$

Voice Call Blocked State Probabilities $\pi_{(0.1,1.0)} = 0.000803$

 $\pi_{(1,0,0,1)} = 0.006576$

 $\pi_{(1,2,0,0)} = 0.004640$

 $\pi_{(2,0,1,0)} = 0.011252$

 $\pi_{(3.1.0.0)} = 0.043319$

 $\pi_{(5,0,0,0)} = 0.060666$

Voice Call Blocking Probability

$$B_{voice} = \sum_{n \in S_j} \pi(n)$$

$$B_{voice} = (\pi_{(0,1,1,0)} + \pi_{(1,0,0,1)} + \pi_{(1,2,0,0)} + \pi_{(2,0,1,0)} + \pi_{(3,1,0,0)} + \pi_{(5,0,0,0)})$$

$$B_{voice} = (0.000803 + 0.006576 + 0.004640 + 0.011252 + 0.043319 + 0.060666)$$

$$= 0.127256$$

Low Quality Video Call Blocked State Probabilities

 $\pi_{(0,1,1,0)} = 0.000803$

 $\pi_{(1,2,0,0)} = 0.004640$

 $\pi_{(3.1.0.0)} = 0.043319$

 $\pi_{(0,0,0,1)} = 0.002562$

 $\pi_{(0.2,0.0)} = 0.001808$

 $\pi_{(1,0,0,1)} = 0.006576$

 $\pi_{(1,0,1,0)} = 0.008767$

 $\pi_{(2,0,1,0)} = 0.011252$

 $\pi_{(2,1,0,0)} = 0.050632$

$$\pi_{(4,0,0,0)} = 0.118181$$

$$\pi_{(5,0,0,0)} = 0.060666$$

Low Quality Video Call Blocking Probability

$$B_{low} = \sum_{n \in S_{low}} \pi(n)$$

$$B_{low} = (0.000803 + 0.004640 + 0.043319 + 0.002562 + 0.001808 +$$

$$+0.006576 + 0.008767 + 0.011252 + 0.050632 + 0.118181 + 0.060666$$

$$= 0.309206$$

Medium Quality Video Call Blocked State Probabilities $\pi_{(0,0,0,1)} = 0.002562$

$$\pi_{(0,0,1,0)} = 0.003416$$

$$\pi_{(0,1,1,0)} = 0.000803$$

$$\pi_{(0,2,0,0)} = 0.001808$$

$$\pi_{(1,0,0,1)} = 0.006576$$

$$\pi_{(1,0,1,0)} = 0.008767$$

$$\pi_{(1,1,0,0)} = 0.039454$$

$$\pi_{(1,2,0,0)} = 0.004640$$

$$\pi_{(2,0,1,0)} = 0.011252$$

$$\pi_{(2,1,0,0)} = 0.050632$$

$$\pi_{(3,0,0,0)} = 0.184178$$

$$\pi_{(3,1,0,0)} = 0.043319$$

$$\pi_{(4,0,0,0)} = 0.118181$$

$$\pi_{(5,0,0,0)} = 0.060666$$

Medium Quality Video Call Blocking Probability

$$B_{medium} = \sum_{n \in S_{medium}} \pi(n)$$

$$B_{medium} = (0.002562 + 0.003416 + 0.000803 + 0.001808 + 0.006576 + 0.008767 + 0.0087$$

= 0.536254

High Quality Video Call Blocked State Probabilities

 $\pi_{(0.0.0.1)} = 0.002562$

 $\pi_{(0,0,1,0)} = 0.003416$

 $\pi_{(0,1,0,0)} = 0.015372$

 $\pi_{(0,1,1,0)} = 0.000803$

 $\pi_{(0,2,0,0)} = 0.001808$

 $\pi_{(1,0,0,1)} = 0.006576$

 $\pi_{(1,0,1,0)} = 0.008767$

 $\pi_{(1,1,0,0)} = 0.039454$

 $\pi_{(1,2,0,0)} = 0.004640$

 $\pi_{(2,0,0,0)} = 0.215273$

 $\pi_{(2.0.1.0)} = 0.011252$

 $\pi_{(2,1,0,0)} = 0.050632$

 $\pi_{(3,0,0,0)} = 0.184178$

 $\pi_{(3,1,0,0)} = 0.043319$

 $\pi_{(4,0,0,0)} = 0.118181$

 $\pi_{(5,0,0,0)} = 0.060666$

High Quality Video Call Blocking Probability

$$B_{High} = \sum_{n \in S_{High}} \pi(n)$$

$$B_{High} = (0.002562 + 0.003416 + 0.015372 + 0.000803 + 0.001808 + 0.006576 + 0.008767 + 0.039454 + 0.004640 + 0.215273 + 0.011252 + 0.050632 + 0.184178 + 0.043319 + 0.118181 + 0.060666)$$

= 0.766899

1.1.10 Exercise 10

Formulate the Kaufman-Roberts recursion for the model (as discussed during the third lecture).

$$q(c) = \frac{1}{c} \sum_{j=1}^{K} \rho_j b_j q(c - b_j)$$

$$\rho_{voice} = \lambda_{voice} / \mu_{voice} = 2.567$$

$$\rho_{low} = \lambda_{low} / \mu_{low} = 0.235$$

$$\rho_{medium} = \lambda_{medium} / \mu_{medium} = 0.0523$$

$$\rho_{high} = \lambda_{high} / \mu_{high} = 0.0392$$

$$\rho_k = [2.567, 0.235, 0.0523, 0.0392]$$

$$b_k = [1, 2, 3, 4]$$

Non-Normalized Probabilities of Busy Channels for 10 iterations

$$g(-3) = g(-2) = g(-1) = 0$$

$$g(0) = 1$$

$$g(1) = 2.567 \cdot 1 \cdot g(0) + 0.235 \cdot 2 \cdot g(-1) + 0.0523 \cdot 3 \cdot g(-2) + 0.0392 \cdot 4 \cdot g(-3)$$

$$= 2.567 \cdot 1 \cdot 1 + 0.235 \cdot 2 \cdot 0 + 0.0523 \cdot 3 \cdot 0 + 0.0392 \cdot 4 \cdot 0$$

$$= 2.567 \cdot 1 \cdot 1$$

$$= 2.567$$

$$g(2) = 1/2(2.567 \cdot 1 \cdot g(1) + 0.235 \cdot 2 \cdot g(0) + 0.0523 \cdot 3 \cdot g(-1) + 0.0392 \cdot 4 \cdot g(-2))$$

$$= 1/2(2.567 \cdot 1 \cdot 2.567 + 0.235 \cdot 2 \cdot 1 + 0.0523 \cdot 3 \cdot 0 + 0.0392 \cdot 4 \cdot 0)$$

$$= 1/2(6.589489 + 0.47 + 0 + 0)$$

$$= 7.059489/2$$

$$= 3.5297445$$

$$\begin{split} g(3) &= 1/3(2.567 \cdot 1 \cdot g(2) + 0.235 \cdot 2 \cdot g(1) + 0.0523 \cdot 3 \cdot g(0) + 0.0392 \cdot 4 \cdot g(-1)) \\ &= 1/3(2.567 \cdot 1 \cdot 3.5297445 + 0.235 \cdot 2 \cdot 2.567 + 0.0523 \cdot 3 \cdot 1 + 0.0392 \cdot 4 \cdot 0) \\ &= 1/3(9.0608541315 + 1.20649 + 0.1569) \\ &= 10.4242441315/3 \\ &= 3.474748043833333 \end{split}$$

$$g(4) = 1/4(2.567 \cdot 1 \cdot g(3) + 0.235 \cdot 2 \cdot g(2) + 0.0523 \cdot 3 \cdot g(1) + 0.0392 \cdot 4 \cdot g(0))$$

$$= 1/4(2.567 \cdot 1 \cdot 3.474748043833333 + 0.235 \cdot 2 \cdot 3.5297445 + 0.0523 \cdot 3 \cdot 2.567 + 0.0392 \cdot 4 \cdot 1)$$

$$= 1/4(8.919678228520166 + 1.658979915 + 0.4027623 + 0.1568)$$

$$= 1/4(11.138220443520165)$$

$$= 2.7845551108800413$$

$$g(5) = 1/5(2.567 \cdot 1 \cdot g(4) + 0.235 \cdot 2 \cdot g(3) + 0.0523 \cdot 3 \cdot g(2) + 0.0392 \cdot 4 \cdot g(1))$$

$$= 1/5(2.567 \cdot 1 \cdot 2.7845551108800413 + 0.235 \cdot 2 \cdot 3.474748043833333 + 0.0523 \cdot 3 \cdot 3.5297445 + 0.0392 \cdot 4 \cdot 2.567)$$

$$= 1/5(7.147952969629066 + 1.6331315806016664 + 0.5538169120499999 + 0.4025056)$$

$$= 1/5(9.737407062280731)$$

$$= 9.737407062280731/5$$

$$= 1.9474814124561461$$

Normalized Constant

$$G = g(0) + g(1) + g(2) + g(3) + g(4) + g(5)$$

$$= 1 + 2.567 + 3.5297445 + 3.474748043833333 + 2.7845551108800413 + 1.9474814124561461$$

= 15.30352906716952

Normalized Probabilities of Busy Channels

$$q(0) = \frac{g(0)}{G}$$
$$= \frac{1}{15.30352906716952}$$
$$= 0.06534440491541837$$

$$q(1) = \frac{g(1)}{G}$$
$$= \frac{2.567}{15.30352906716952}$$
$$= 0.167739087417879$$

$$q(2) = \frac{g(2)}{G}$$

$$= \frac{3.5297445}{15.30352906716952}$$
$$= 0.23064905385597098$$

$$q(3) = \frac{g(3)}{G}$$
$$= \frac{3.474748043833333}{15.30352906716952}$$
$$= 0.2270553431553032$$

$$q(4) = \frac{g(4)}{G}$$

$$= \frac{2.7845551108800413}{15.30352906716952}$$

$$= 0.18195509667464313$$

$$q(5) = \frac{g(5)}{G}$$
$$= \frac{1.9474814124561461}{15.30352906716952}$$
$$= 0.12725701398078532$$

Blocking Probabilities

$$B_{voice} = q(5) = 0.12725701398078532$$

$$B_{low} = q(5) + q(4)$$

$$= 0.12725701398078532 + 0.18195509667464313$$

$$= 0.3092121106554284$$

$$B_{medium} = q(5) + q(4) + q(3)$$

$$= 0.12725701398078532 + 0.18195509667464313 + 0.2270553431553032$$

$$= 0.5362674538107316$$

$$B_{high} = q(5) + q(4) + q(3) + q(2)$$

$$= 0.12725701398078532 + 0.18195509667464313 + 0.2270553431553032 + 0.23064905385597098$$

$$= 0.7669165076667026$$

1.1.11 Exercise 11

Write a small software program that implements the Kaufman-Roberts recursion. Use the program to calculate the blocking probabilities for each of the four call classes. Add the source code of your program to the assignment.

```
[15]: rho_voice = lambda_voice / mu_voice
    rho_low = lambda_low / mu_low
    rho_medium = lambda_medium / mu_medium
    rho_high = lambda_high / mu_high

    print(rho_voice, rho_low, rho_medium, rho_high)

    rho_k = (rho_voice, rho_low, rho_medium, rho_high)
```

2.56666666666664 0.235199999999999 0.05226666666666 0.039199999999999

```
[16]: def kaufmanRoberts(K, rho_k, b_k, C):
          q_{array} = np.zeros(C + 1)
          q_array[0] = 1
          for c in range(1, C + 1): # Iterate through channels
              q_sum = 0
              for j in range(K): # Iterate through call types
                  if c - b_k[j] >= 0: # Check if there are enough channels for call_
       \rightarrow type
                      \#print(rho_k[j], b_k[j], q_array[c - b_k[j]])
                      q_sum += rho_k[j] * b_k[j] * q_array[c - b_k[j]]
              q_array[c] = q_sum / c
          # Normalization constant
          normalizedConstant = np.sum(q_array)
          # Normalized probabilities for number of busy channels
          q_array = q_array / normalizedConstant
          # Blocking probabilities for each class
          b_array = np.zeros(K)
          for j in range(K):
              b_array[j] = np.sum(q_array[C - b_k[j] + 1:])
          return b_array
      blockingProbArray = kaufmanRoberts(K, rho_k, b_k, C)
      print("Blocking Probability for Voice Calls: ", blockingProbArray[0])
      print("Blocking Probability for Low Resolution Calls: ", blockingProbArray[1])
      print("Blocking Probability for Medium Resolution Calls: ", blockingProbArray[2])
```

```
Blocking Probability for Voice Calls: 0.12725549147150406
Blocking Probability for Low Resolution Calls: 0.3092060493283779
Blocking Probability for Medium Resolution Calls: 0.5362540736274584
Blocking Probability for High Resolution Calls: 0.7668990815079032

Kaufman-Roberts Recursion Hand Calculation vs Code Calculation
[17]: kaufmanHandBlock = [0.12725701398078532, 0.3092121106554284, 0.5362674538107316, 0.0.7669165076667026]

print("Difference between Kaufman Roberts Hand Calc vs Comp Calc: ")
for i in range(4):
    print(f"Class {i}: {kaufmanHandBlock[i] - blockingProbArray[i]}")

Difference between Kaufman Roberts Hand Calc vs Comp Calc:
Class 0: 1.522509281259854e-06
Class 1: 6.061327050499443e-06
Class 2: 1.33801832732372e-05
Class 3: 1.7426158799405123e-05
```

print("Blocking Probability for High Resolution Calls: ", blockingProbArray[3])

1.1.12 Exercise 12

Recall that the call durations of voice calls and of each of the three video-conferencing quality classes are assumed to be exponentially distributed. What do you think will happen to the blocking probabilities when the call durations for each of the four call types were gamma distributed - instead of exponentially distributed - with the same means 5.5, 20, 20 and 20 minutes for the four call types, respectively? Motivate your answer.

Much like how the Multi-Rate Model is an extension of the single class Continuous-Time Markov Chain, the Kaufman-Roberts Recursive blocking probability calculation is an extension of the Erlang Blocking Formula. This extension and similarity does not, however, extend to the properties that each expresses such as that of the insensitivity of call duration present in the Erlang-B Formula. As such, a non-exponential call duration distribution with the same mean time will not express the same behavior as that of the exponential distribution in the Multi-rate model.

This sensitivity arrises from the implementation of different classes with different bandwidth usage such that service time μ / call duration β class has an impact on other class' blocking probability. For example, if a call duration distribution expresses a bursty behavior without Poisson, the probability of blocking may increase or decrease for each of the call types depending on internal dynamics of the system.

1.2 II: Optimal distribution of channels over neighboring cells in mobile voice networks

Motivated by the cell structure of a mobile voice network in Flanders (Belgium), we consider a cellular GSM voice network with five neighboring cells, as in the right picture in Figure 2. The mean number of call attempts per minute for cells 1 to 5 are 2, 4, 9, 11 and 10, respectively. Assume that the mean call duration is two minutes (the same for each cell). Assume that in total there are 48 channels, and there is a fixed number of channels per cell. To avoid interference, neighboring cells cannot use the same channel. To illustrate this, note that for example cells 1 and 4 are not neighbouring cells, so channels used in cell 1 and be reused in cell 4 or 5 (but not both, because 4 and 5 are neighbouring), but not in cells 2 and 3 (because they are neighbours of cell 1). So for example, a possible distribution of the 48 channels over the cells is that channels 1 to 10 are used in cell 1, channels 11 to 24 in cell 2, channels 25 to 48 in cell 3, channels 1 to 8 in cell 4, and channels 9 to 24 in cell 5.

Key Points

- Global System for Mobile Communications (GSM)
- Five neighboring Cells [1,2,3,4,5] (Figure 2)
- Mean call attempts [2,4,8,11,10]
- Mean call duration is 2 minutes
- 48 total channels
- Fixed channels per cell
- Neighbors cannot use the same channel
- Distribute channels amongst cells

Parameters

K = 5: Number of cells

C = 48: Total number of channels

n = [1, 2, 3, 4, 5]: Cell array

 $\lambda_k = [2, 4, 9, 11, 10]$: Mean call attempts per minute

 $\beta = 2$: Mean call duration in minutes

 $\mu = 1/2$: Mean service rate

 $\rho_k = [4, 8, 18, 22, 20]$: Traffic Intensity in Erlangs

1.2.1 Exercise 13

Let p_i be the probability that an arbitrary call attempt takes place in cell i (for i = 1, ..., 5). Then what are $p_1, ..., p_5$

Given the mean call attempts $\lambda_k = [2, 4, 9, 11, 10]$ for each cell i, the probability that an arbitrary call attempt is made depends on the proportion of call attempts to the total call attempts made.

Total call attempts =
$$2 + 4 + 9 + 11 + 10 = 36$$

Therefore, the probability of a call attempt being made within cell i is equal to $\lambda_k[i]/36$ such that the following probabilities are determined:

$$p_1 = 2/36 = 1/18$$

$$p_2 = 4/36 = 1/9$$

$$p_3 = 9/36 = 1/4$$

$$p_4 = 11/36$$

$$p_5 = 10/36 = 5/18$$

$$p_k = \left[\frac{1}{18}, \frac{1}{9}, \frac{1}{4}, \frac{11}{36}, \frac{5}{18}\right]$$

1.2.2 Exercise 14

Determine the distribution of the 48 channels over the five cells that minimizes the overall blocking probability. The overall blocking probability is the blocking probability of an arbitrary call (regardless of the cell in which takes place). To this end, extend your Erlang-B calculator to the five-cell case, and make sure that it calculates the call blocking probabilities per cell and the blocking probability of an arbitrary call

Given the Erlang Blocking Formula

$$\frac{\frac{(\lambda\beta)^N}{N!}}{\sum_{k=0}^N \frac{(\lambda\beta)^k}{k!}}$$

Modify blocking probability with the call attempt probability p_k

$$p_{k} \frac{\frac{(\lambda \beta)^{N}}{N!}}{\sum_{k=0}^{N} \frac{(\lambda \beta)^{k}}{k!}}$$

$$\frac{\lambda}{\sum_{k=0}^{K} \lambda_{k}} \frac{\frac{(\lambda \beta)^{N}}{N!}}{\sum_{k=0}^{N} \frac{(\lambda \beta)^{k}}{k!}}$$

Using graph coloring theory, manually seperate the cell structure into groups of non-neighbors so that there are three groups of cells containing non-neighboring nodes.

$$G_1 = [3]$$

 $G_2 = [1, 5]$
 $G_3 = [2, 4]$

These groups of cells will share the same set of channels since they aren't neighbors to one-another.

Parameters

```
[18]: K = 5
    C = 48
    n = [1,2,3,4,5]
    lambda_k = [2,4,9,11,10]
    beta = 2
    mu = 1/beta
    rho_k = [lambda_k[i] / mu for i in range(K)]
    prob_k = [lambda_k[i] / sum(lambda_k) for i in range(K)]
    nonNeighbGroups = [[1,5], [2,4], [3]]
```

```
[19]: def erlangBlockingFormulaWithCallAttempt(C, rho, prob):
    numerator = ((rho)**C)/math.factorial(C)

    denominator = 0
    for i in range(0, C+1):
        denominator += ((rho)**i)/math.factorial(i)
```

```
blockingProbability = numerator/denominator
blockingProbability = blockingProbability * prob
return blockingProbability
```

[20]: """ Function to distribute channels recursively amongst groups of non-neighbors Inputs: C: Number of channels K: Number of classes rho_k: Traffic intensity for each cell prob_k: Probability of each cell nonNeighbGroups: List of groups of non-neighbors minimumBlockingProb: Minimum blocking probability found so far $\it minimum Blocking Distr: Distribution of channels with minimum blocking \Box$ $\hookrightarrow probability$ currentChannels: Number of channels distributed so far channelDistribution: Current distribution of channels seenDistributions: Set of distributions that have been seen before 11 11 11 def distrChannelsRecursively(C, Κ, rho_k, prob_k, nonNeighbGroups, minimumBlockingProb = 1, minimumBlockingDistr = None, minimumBlockingProbs = None, currentChannels = 0, channelDistribution=None, seenDistributions=None): # Initialize channelDistribution and seenDistributions if not provided if channelDistribution is None: channelDistribution = [0] * K if seenDistributions is None: seenDistributions = set() # Check if the current distribution has been seen before # Avoids recomputing the blocking probability for the same distribution distributionTuple = tuple(channelDistribution) if distributionTuple in seenDistributions: return minimumBlockingProb, minimumBlockingDistr, minimumBlockingProbs seenDistributions.add(distributionTuple) # If all C channels have been distributed, compute the blocking probability

if currentChannels == C:

```
blockingProbs = [0] * K
       # Compute blocking probability for each cell depending on rho and call_{\sqcup}
\rightarrow attempt probability
       for i in range(K):
           blockingProbs[i] =
→erlangBlockingFormulaWithCallAttempt(channelDistribution[i],
                                                                     rho_k[i],
                                                                     prob_k[i])
       # Compute total blocking probability of all cells
       totalBlockingProb = sum(blockingProbs)
       # Check if the current distribution has a lower blocking probability
       if totalBlockingProb < minimumBlockingProb:</pre>
           minimumBlockingProb = totalBlockingProb
           minimumBlockingDistr = channelDistribution.copy()
           minimumBlockingProbs = blockingProbs.copy()
       return minimumBlockingProb, minimumBlockingDistr, minimumBlockingProbs
   # Distribute the channels to the groups of non-neighbors
  for i in range(len(nonNeighbGroups)):
       currentGroup = nonNeighbGroups[i]
       # Distribute channels to the current group of non-neighbors
       # Reuse channels in non-neighboring cells (e.g. 1 and 5, or 2 and 4)
       for j in currentGroup:
           channelDistribution[j-1] += 1
       # Recursively distribute the remaining channels
       (minimumBlockingProb,
        minimumBlockingDistr,
       minimumBlockingProbs) = distrChannelsRecursively(C,
                                                        Κ,
                                                        rho_k,
                                                        prob_k,
                                                        nonNeighbGroups,
                                                        minimumBlockingProb,
                                                        minimumBlockingDistr,
                                                        minimumBlockingProbs,
                                                        currentChannels + 1,
                                                        channelDistribution,
                                                        seenDistributions)
       # Undo the channel distribution to the current group of non-neighbors
       for j in currentGroup:
```

```
channelDistribution[j-1] -= 1
return minimumBlockingProb, minimumBlockingDistr, minimumBlockingProbs
```

```
[21]: (minimumBlockingProb,
      minimumBlockingDistr,
      minimumBlockingProbs) = distrChannelsRecursively(C,
                                                          Κ,
                                                          rho_k,
                                                          prob_k,
                                                          nonNeighbGroups)
      print("Number of Channels: ", C)
      print("Groups of Non-Neighbors: ", nonNeighbGroups)
      print("Minimum Blocking Probability: ", minimumBlockingProb)
      print("Minimum Blocking Distribution: ", minimumBlockingDistr)
      print("Minimum Blocking Probability for each cell: ", minimumBlockingProbs)
     Number of Channels: 48
     Groups of Non-Neighbors: [[1, 5], [2, 4], [3]]
     Minimum Blocking Probability: 0.24335407491244687
     Minimum Blocking Distribution: [16, 18, 14, 18, 16]
     Minimum Blocking Probability for each cell: [2.0887685832829325e-07,
     0.00010494528326411332, 0.07867218630661349, 0.08345632522369263,
     0.0811204092220183]
[22]: nonNeighbGroups2 = [[2,5],[1,4],[3]]
      (minimumBlockingProb,
      minimumBlockingDistr,
      minimumBlockingProbs) = distrChannelsRecursively(C,
                                                          Κ,
                                                          rho_k,
                                                          prob_k,
                                                          nonNeighbGroups2)
      print("Number of Channels: ", C)
      print("Groups of Non-Neighbors: ", nonNeighbGroups2)
      print("Minimum Blocking Probability: ", minimumBlockingProb)
      print("Minimum Blocking Distribution: ", minimumBlockingDistr)
      print("Minimum Blocking Probability for each cell: ", minimumBlockingProbs)
     Number of Channels: 48
     Groups of Non-Neighbors: [[2, 5], [1, 4], [3]]
     Minimum Blocking Probability: 0.2437522463091209
     Minimum Blocking Distribution: [18, 16, 14, 18, 16]
     Minimum Blocking Probability for each cell: [1.0921653985960615e-08,
     0.0005033146351425049, 0.07867218630661349, 0.08345632522369263,
```

0.0811204092220183]

1.2.3 Exercise 15

Suppose we want to have an overall call blocking probability less than 1%. Do we need any additional channels (i.e. in addition to the 48 channels)? If so, how many additional channels are needed, and what would the optimal allocation of these channels then be?

By reusing channels in non-neighbor cells, it becomes possible to optimize channel distribution to each cell to minimize the overall blocking probability such that the total number of channels *C* may be distributed among 3 groups instead of 5. Because cell 3 (array index 3) always neighbors all other cells, it is contained in one group, while the remaining cells may be split such that cell groups become either [1,4], [2,5] or [1,5], [2,4] as none of none of these groups have neighboring cells within them and can thus reuse channels and act as a single group to distribute the same number of channels to each cell.

Looking at the total blocking probability of all cells if no channel reuse occurs for non-neighbors, the chance of blocking skyrockets to 0.405, but by testing the total blocking probability of both sets of non-neighbor groups, [3], [1,4], [2,5] and [3], [1,5], [2,4] for 48 cells, the blocking probabilities are 0.2437522 and 0.243354 respectively. This slight difference is due to the differences between the mean number of call attempts per minute of each cell such that $\lambda_k = [2,4,9,11,10]$ and their respective probabilities $p_k = \left[\frac{1}{18}, \frac{1}{9}, \frac{1}{4}, \frac{11}{36}, \frac{5}{18}\right]$. Because blocking probability depends on the call attempts parameter, the grouping of different cells into non-neighbor groups effects the outcome slightly depending on these values, although the ultimate difference is neglibable.

So by selecting the non-neighbor grouping strategy with a slightly smaller blocking probability, [3], [1,5], [2,4], it's possible to see that the blocking chance is still considerable at 24.3354% with the current total number of channels and an optimized distribution of the channels amongst cells. In order to further reduce this blocking probability of the entire system without influencing underlying caller behavior, additional channels may be added to then be distributed amongst the cells. By using the same method of channel distribution as before, the number of channels may be iteratively increased until the probability of blocking becomes less than 1% – doing so determines that the number of total channels needed in this system with the grouping of [3], [1,5], [2,4] is 88 channels, leading to a blocking probability of 0.009319 or 0.9319%.

```
print("Number of Channels: ", C_iter)
print("Groups of Non-Neighbors: ", nonNeighbGroups)
print("Minimum Blocking Probability: ", minimumBlockingProb)
print("Minimum Blocking Distribution: ", minimumBlockingDistr)
print("Minimum Blocking Probability for each cell: ", minimumBlockingProbs)
```

Number of Channels: 88
Groups of Non-Neighbors: [[1, 5], [2, 4], [3]]
Minimum Blocking Probability: 0.009319142558771386
Minimum Blocking Distribution: [29, 32, 27, 32, 29]
Minimum Blocking Probability for each cell: [3.317038372427343e-17, 1.1223013155943435e-11, 0.0027771607385374143, 0.0029879660851777866, 0.003554015723833138]

